Problem 1. Let $f \in L^{1}(\mathbb{R})$. Show that the series

$$
\sum_{n=1}^{\infty} \sqrt{n} \int_{\sqrt{n}}^{\sqrt{n}+n^{-1}} f(x+y) d y
$$

converges absolutely for a.a. $x \in \mathbb{R}$.
Problem 2. Prove that if $f \in L^{1}(\mathbb{R})$ then the series

$$
\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}} f(x-\sqrt{n})
$$

is absolutely convergent for almost all $x$.

Problem 3. Show that the set

$$
\left\{f \in L^{2}(\mathbb{R}): \int_{\mathbb{R}}|f(x)| d x<\infty\right\} \in \mathcal{B}_{L^{2}(\mathbb{R})}
$$

i.e. it is a Borel subset of $L^{2}(\mathbb{R})$.

Problem 4. Let $f \in L^{p}(\mathbb{R})$ and $g \in L^{q}(\mathbb{R})$ with $1 \leq p, q \leq \infty$. Show that the function $F(x)=\int_{0}^{x} f(y) d y$ is continuous and the function

$$
G(x)=(|x|+1)^{-a} F(x) g(x)
$$

is in $L^{1}(\mathbb{R})$ if $a>2-\frac{1}{p}-\frac{1}{q}$.
Problem 5. Let $f \in L^{3}((0, \infty))$ and let $a \in \mathbb{R}$ be such that $\frac{1}{3}<a<\frac{4}{3}$. Show that the function

$$
x \mapsto f\left(x^{2}\right) x^{-a} \sin x
$$

is in $L^{1}((0, \infty))$.
Problem 6. Suppose that $f \in L_{l o c}^{p}(\mathbb{R})$ for some $p, 1 \leq p<\infty$, and that for some constant $a>p-1$,

$$
\int_{2|y-x| \leq|x|}|f(y)|^{p} d y \leq|x|^{-a}, \quad \text { for } \quad|x| \geq 1
$$

Prove that $f \in L^{1}(\mathbb{R})$.
We say that $f \in L_{l o c}^{p}(\mathbb{R}), 1 \leq p<\infty$, if

$$
\int_{a}^{b}|f(x)|^{p} d x<\infty
$$

for any $-\infty<a<b<\infty$.

